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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 27, 2014

PAGE 1
000 A000000 04/30/2014
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000 E000000 NF
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001 B000000 811-21455
001 C000000 8663923004
002 A000000 227 WEST MONROE STREET
002 B000000 CHICAGO
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002 D010000 60606
003 000000 N
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC
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008 D010002 SANTA MONICA
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010 A000001 RYDEX FUND SERVICES, LLC
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010 C020001 MD
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
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PAGE 2
011 C010001 NEW YORK
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012 A000001 COMPUTERSHARE SHAREOWNERS SERVICES LLC
012 B000001 84-000000
012 C010001 COLLEGE STATION

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012 C020001 TX
 012 C030001 77842
 013 A000001 ERNST & YOUNG LLP
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 013 B030001 60693
 015 A000001 THE BANK OF NEW YORK MELLON
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 PAGE 3
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087 A010000 COMMON STOCK
087 A020000 40167K100
087 A030000 GGE
088 A000000 N
088 B000000 N
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SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER